

## AMENDMENTS TO THE CLAIMS

1-9. (Canceled)

10. (Currently amended) A method of facilitating trading, comprising:

at a computer having a plurality of sets of conditional rules defined in a memory therein, receiving from a trader a [[user]] selection of a set of conditional rules from [[a]] the plurality of sets of conditional rules, wherein each set of conditional rules is implemented in a separate order-handling program that is executable by the computer, said order-handling including routing ~~orders~~ an order to at least one of a plurality of markets in accordance with the selected set of conditional rules,

at the computer, receiving an order from [[a user]] the trader for processing in accordance with the selected set of conditional rules, and

at the computer, executing the order-handling program configured with the selected set of conditional rules to route the order to at least one of [[a]] the plurality of markets in accordance with the set of conditional rules.

11. (Currently amended) The method of claim 10, wherein the set of conditional rules is embodied in a decision table, ~~that provides a facility for defining conditions~~ each conditional rule defining at least one condition to occur and a facility for defining actions at least one corresponding action to be taken when the respective condition has occurred.

12. (Currently amended) The method of claim 10, wherein the set of conditional rules routes the order in accordance with one or more relationships represented by respective codes defined between the [[user]] order-handling program and the plurality of markets.

13. (Previously presented) The method of claim 10, wherein the set of conditional rules routes the order in accordance with a characteristic of the order.

14. (Currently amended) The method of claim 10, wherein the set of conditional rules routes the order in accordance with ~~information provision and order processing characteristics a~~ characteristic of the at least one of [[a]] the plurality of markets, wherein the characteristic defines a manner in which the at least one market provides information and processes an order.

15-16. (Canceled)

17. (Currently amended) The method of claim 10, wherein the set of conditional rules ~~includes~~ implements a discovery strategy and an action strategy, the discovery strategy specifying parameters for whether and how to obtain price quotations for the at least one of a plurality of markets, and the action strategy specifying order processing parameters.

18. (Currently amended) The method of claim 17, wherein the discovery strategy includes discovery from at least one informal market provided by a liquidity provider not subject to regulation by a government securities regulation agency at the time the order-handling program implementing the set of conditional rules is executed.

19. (Previously presented) The method of claim 17, wherein the discovery strategy includes a discovery methodology selected from at least two of (i) conducting no discovery, (ii) accessing a market status board maintained by a trading platform on which the plurality of markets executes, the market status board including price quotation information from at least one of the plurality of markets, (iii) querying selected ones of the plurality of markets, and (iv) obtaining information from an advisory process.

20. (Original) The method of claim 17, wherein the action strategy comprises the results of conditional rules that are applicable because of characteristics of at least one of the order and the market.

21-30. (Canceled)

31. (Currently amended) The method of claim 10, wherein the order is routed to at least two markets in accordance with the selected set of conditional rules.

32. (Currently amended) A system for facilitating trading, comprising:  
a computer having a plurality of sets of conditional rules defined in a memory therein,  
~~a computer having a selection component operable by a user to select a set of conditional rules from a plurality of sets of conditional rules,~~ wherein each set of conditional rules is implemented in a separate order-handling program that is executable by the computer, said order-handling program being configured to route ~~orders~~ an order to at least one of a plurality of markets in accordance with the conditional rules implemented in the order-handling program,  
wherein the computer has a selection component configured to receive from a trader a selection of one of the sets of conditional rules, and

wherein the computer further has an order component and an execution component, the order component being operable to receive an order from [[a user]] the trader for processing in accordance with the selected set of conditional rules, and the execution component being operable to execute the order-handling program configured with the selected set of conditional rules to route the order to at least one of [[a]] the plurality of markets in accordance with the set of conditional rules.

33. (Currently amended) The system of claim 32, wherein the set of conditional rules is embodied in a decision table, ~~that provides a facility for defining conditions~~ each conditional rule defining at least one condition to occur and a facility for defining actions at least one corresponding action to be taken when the respective condition has occurred.

34. (Currently amended) The system of claim 32, wherein the set of conditional rules is executable by the execution component to route the order in accordance with one or more

relationships represented by respective codes defined between the [[user]] order-handling program and the plurality of markets.

35. (Previously presented) The system of claim 32, wherein the set of conditional rules is executable by the execution component to route the order in accordance with a characteristic of the order.

36. (Currently amended) The system of claim 32, wherein the set of conditional rules is executable by the execution component to route the order in accordance with ~~information provision and order processing characteristics~~ a characteristic of the at least one of [[a]] ~~the~~ plurality of markets, wherein the characteristic defines a manner in which the at least one market provides information and processes an order.

37. (Currently amended) The system of claim 32, wherein the set of conditional rules ~~includes~~ is configured to implement a discovery strategy and an action strategy, the discovery strategy specifying parameters for whether and how to obtain price quotations for the at least one of a plurality of markets, and the action strategy specifying order processing parameters.

38. (Currently amended) The system of claim 37, wherein the discovery strategy includes discovery from at least one informal market provided by a liquidity provider not subject to regulation by a government securities regulation agency at the time the order-handling program implementing the set of conditional rules is executed.

39. (Previously presented) The system of claim 37, wherein the discovery strategy includes a discovery methodology selected from at least two of (i) conducting no discovery, (ii) accessing a market status board maintained by a trading platform on which the plurality of markets executes, the market status board including price quotation information from at least one of

the plurality of markets, (iii) querying selected ones of the plurality of markets, and (iv) obtaining information from an advisory process.

40. (Previously presented) The system of claim 37, wherein the action strategy comprises the results of conditional rules that are applicable because of characteristics of at least one of the order and the market.

41. (Currently amended) The system of claim 32, wherein ~~the selected set of conditional rules~~ the order-handling program, when executed, is configured to route the order to at least two markets in accordance with the selected set of conditional rules.

42. (Currently amended) A computer-accessible medium having executable instructions stored thereon for facilitating trading, wherein the instructions, when executed, cause a computer to:

receive from a trader a [[user]] selection of a set of conditional rules from a plurality of sets of conditional rules that are defined in a memory of the computer, wherein each set of conditional rules is implemented in a separate order-handling program that is executable by the computer, said order-handling program being configured to route orders an order to at least one of a plurality of markets in accordance with the conditional rules implemented in the order-handling program:

receive an order from [[a user]] the trader for processing in accordance with the selected set of conditional rules; and

execute the order-handling program configured with the selected set of conditional rules to route the order to at least one of [[a]] the plurality of markets in accordance with the set of conditional rules.

43. (Currently amended) The computer-accessible medium of claim 42, wherein the set of conditional rules is embodied in a decision table, ~~that provides a facility for defining conditions~~ each conditional rule defining at least one condition to occur and a facility for defining actions at least one corresponding action to be taken when the respective condition has occurred.

44. (Currently amended) The computer-accessible medium of claim 42, wherein the set of conditional rules is configured to route the order in accordance with one or more relationships represented by respective codes defined between the [[user]] order-handling program and the plurality of markets.

45. (Previously presented) The computer-accessible medium of claim 42, wherein the set of conditional rules is configured to route the order in accordance with a characteristic of the order.

46. (Currently amended) The computer-accessible medium of claim 42, wherein the set of conditional rules is configured to route the order in accordance with ~~information provision and order processing characteristics~~ a characteristic of the at least one of [[a]] ~~the~~ plurality of markets, wherein the characteristic defines a manner in which the at least one market provides information and processes an order.

47. (Currently amended) The computer-accessible medium of claim 42, wherein the set of conditional rules ~~includes is configured to implement~~ a discovery strategy and an action strategy, the discovery strategy specifying parameters for whether and how to obtain price quotations for the at least one of a plurality of markets, and the action strategy specifying order processing parameters.

48. (Currently amended) The computer-accessible medium of claim 47, wherein the discovery strategy includes discovery from at least one informal market provided by a liquidity provider not subject to regulation by a government securities regulation agency at the time the order-handling program implementing the set of conditional rules is executed.

49. (Previously presented) The computer-accessible medium of claim 47, wherein the discovery strategy includes a discovery methodology selected from at least two of (i) conducting no discovery, (ii) accessing a market status board maintained by a trading platform on which the

plurality of markets executes, the market status board including price quotation information from at least one of the plurality of markets, (iii) querying selected ones of the plurality of markets, and (iv) obtaining information from an advisory process.

50. (Previously presented) The computer-accessible medium of claim 47, wherein the action strategy comprises the results of conditional rules that are applicable because of characteristics of at least one of the order and the market.

51. (Currently amended) The computer-accessible medium of claim 42, wherein the order-handling program implementing the set of conditional rules is configured to route the order to at least two markets in accordance with the selected set of conditional rules.